



Derivatives Matched Trades Report

Report for 18/01/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:19:54	ALBI On 04-Feb-10			Index Future	1	80,000	0.00	Client	Buy
9:19:54	ALBI On 04-Feb-10			Index Future	1	80,000	0.00	Client	Sell
15:34:48	ALBI On 06-May-10			Index Future	1	100,000	0.00	Member	Sell
15:34:48	ALBI On 06-May-10			Index Future	1	100,000	0.00	Client	Buy
15:35:12	ALBI On 06-May-10			Index Future	1	20,000	0.00	Member	Sell
15:35:12	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Buy
Total for ALBI Index Future					6	400,000	0.00		
10:13:23	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
10:13:23	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:00:49	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:00:49	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:01:44	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:01:44	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:36:36	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:36:36	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:54:34	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:54:34	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					10	2,500,000,000	0.00		
9:43:54	R157 On 04-Feb-10			Bond Future	1	60,000,000	761,236.08	Client	Buy
9:43:54	R157 On 04-Feb-10			Bond Future	1	60,000,000	0.00	Member	Sell
Total for R157 Bond Future					2	120,000,000	761,236.08		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:44:40	R186 On 04-Feb-10			Bond Future	1	60,000,000	669,105.96	Client	Buy
9:44:40	R186 On 04-Feb-10			Bond Future	1	60,000,000	0.00	Member	Sell
15:26:55	R186 On 05-Aug-10	8.75	Call	Bond Future	1	130,000,000	0.00	Member	Buy
15:26:55	R186 On 05-Aug-10	8.75	Call	Bond Future	1	130,000,000	0.00	Member	Sell
15:28:25	R186 On 05-Aug-10	9.75	Put	Bond Future	1	130,000,000	0.00	Member	Buy
15:28:25	R186 On 05-Aug-10	9.75	Put	Bond Future	1	130,000,000	0.00	Member	Sell
16:36:36	R186 On 05-Aug-10	8.75	Call	Bond Future	1	130,000,000	0.00	Member	Sell
16:36:36	R186 On 05-Aug-10	8.75	Call	Bond Future	1	130,000,000	0.00	Member	Buy
16:36:58	R186 On 05-Aug-10	8.75	Call	Bond Future	1	130,000,000	0.00	Member	Buy
16:36:58	R186 On 05-Aug-10	8.75	Call	Bond Future	1	130,000,000	0.00	Member	Sell
16:37:09	R186 On 05-Aug-10	9.75	Put	Bond Future	1	130,000,000	0.00	Member	Sell
16:37:09	R186 On 05-Aug-10	9.75	Put	Bond Future	1	130,000,000	0.00	Member	Buy
16:37:30	R186 On 05-Aug-10	9.75	Put	Bond Future	1	130,000,000	0.00	Member	Buy
16:37:30	R186 On 05-Aug-10	9.75	Put	Bond Future	1	130,000,000	0.00	Member	Sell
Total for R186 Bond Future					14	1,680,000,000	669,105.96		
Grand Total for all Instruments					32	4,300,400,000	1,430,342.04		